

UNCLASSIFIED

AD 274 316

*Reproduced
by the*

**ARMED SERVICES TECHNICAL INFORMATION AGENCY
ARLINGTON HALL STATION
ARLINGTON 12, VIRGINIA**



UNCLASSIFIED

NOTICE: When government or other drawings, specifications or other data are used for any purpose other than in connection with a definitely related government procurement operation, the U. S. Government thereby incurs no responsibility, nor any obligation whatsoever; and the fact that the Government may have formulated, furnished, or in any way supplied the said drawings, specifications, or other data is not to be regarded by implication or otherwise as in any manner licensing the holder or any other person or corporation, or conveying any rights or permission to manufacture, use or sell any patented invention that may in any way be related thereto.

274 316

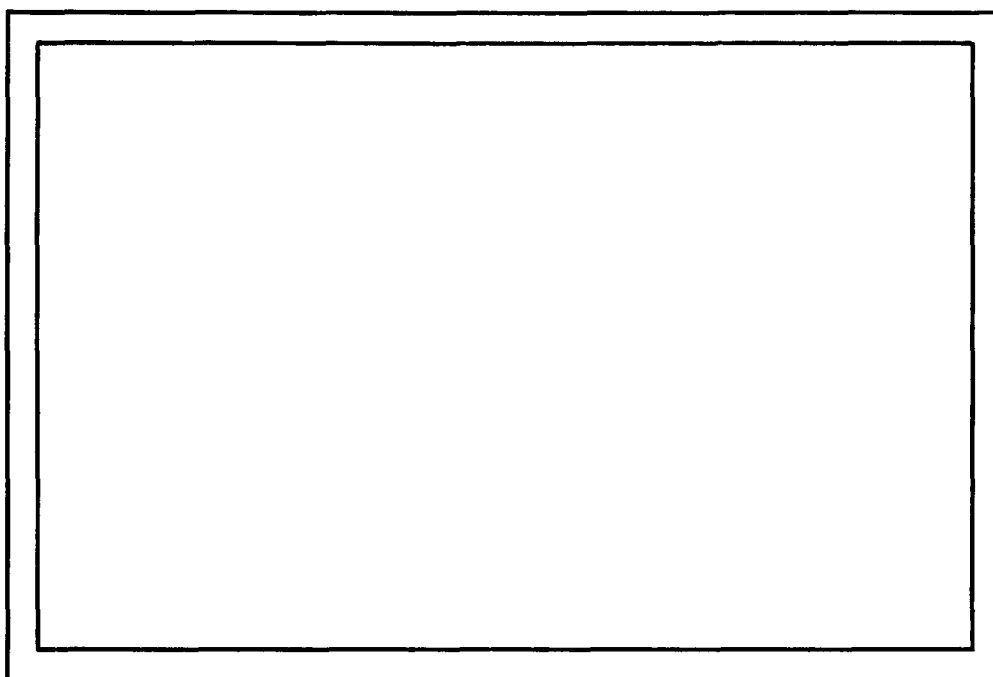
274316

CATALOGED BY ASTIA
AS AD NO. _____

UNIVERSITY OF



MARYLAND



440500

THE INSTITUTE FOR FLUID DYNAMICS

and

APPLIED MATHEMATICS



Technical Note BN-283
AFOSR-2450

March, 1962

POISSON'S EQUATION AND GENERALIZED
AXIALLY SYMMETRIC POTENTIAL THEORY*

by

R. P. Gilbert

University of Maryland
College Park, Maryland

- * This research was supported in part by the United States Air Force through the Air Force Office of Scientific Research of the Air Research and Development Command under Contract No. AF 49(638)228.

Bibliographical Control Sheet

1. (Originating agency and/or monitoring agency)
O.A.: University of Maryland, College Park, Maryland
M.A.: Mathematics Division, Air Force Office of Scientific Research
2. (Originating agency and/or monitoring agency report number)
O.A.: Technical Note BN-283
M.A.: AFOSR-2450
3. Title and Classification of title:
POISSON'S EQUATION AND GENERALIZED AXIALLY SYMMETRIC
POTENTIAL THEORY
4. Personal author (s): R. P. Gilbert
5. Date of report: March, 1962
6. Pages: 19
7. Illustrative material: None
8. Prepared for Contract No. (s): AF 49(638)228
9. Prepared for Project Code (s): and/or No.(s): 17501
10. Security classification: Unclassified
11. Distribution limitations: None
12. Abstract: In this paper a method is developed by which one may obtain solutions to the non-homogeneous equation of generalized axially symmetric potential theory (GASPT). Representation formulae are obtained and the method is shown to be extendable under certain symmetry conditions to the Poisson equation in three variables.

I. Introduction

Professor A. Weinstein^{[1][2][3][4]} has referred to the study of solutions of the partial differential equations

$$L^{(\kappa)}[\phi] \equiv \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} + \frac{\kappa}{y} \frac{\partial \phi}{\partial y} = 0, \quad \kappa > 0, \quad (1)$$

as generalized axially symmetric potential theory (GASPT). This equation is initially arrived at by considering those solutions of the n-dimensional Laplace equation which depend solely on

$$x = x_1, \quad y = (x_2^2 + \dots + x_n^2)^{1/2} \quad (\text{in this case } \kappa = n - 2).$$

In previous works this author^{[5][6][7][8]} * + has studied properties of the GASPT equation by function theoretic methods based on the use of an integral operator $A_\kappa[f]$, which maps analytic functions $f(\sigma)$ onto solutions of (1).

$$\phi(z) = A_\kappa[f] \equiv \alpha_\kappa \int_{+1}^{-1} f(\sigma) (\zeta - \sigma^{-1})^{\kappa-1} \frac{d\zeta}{\zeta}, \quad (2)$$

$$\alpha_\kappa = \frac{4}{(4i)^\kappa \Gamma(\frac{\kappa}{2})^2}, \quad \sigma = x + \frac{iy}{z}(\zeta + \zeta^{-1}), \quad |z - z^0| < \epsilon,$$

$$z = x + iy, \quad z^0 = x^0 + iy^0,$$

is an initial point of definition for $\phi(z)$, $\epsilon > 0$ is sufficiently

* For similar investigations of the integral operator method as applied to GASPT, see Henrici [9] and Mackie [10].

+ The function-theoretic approach which we use here is primarily due to S. Bergman, see for instance [11], [12] and [13].

small, and integration path is the upper semi-circular arc connecting $+1$ to -1 .

In this paper we shall investigate the properties of solutions to the non-homogeneous GASPT equation, namely

$$L^{(\kappa)}[\phi] = \rho(x, y) \quad (3)$$

by means of integral operator methods. One notes first, that when $\kappa=0$, equation (3) becomes

$$\Delta \phi = \rho(x, y), \quad (4)$$

and that by replacing x, y by $x = \frac{z + \bar{z}}{2}$, $y = \frac{z - \bar{z}}{2i}$, we may rewrite (4) as

$$4 \frac{\partial^2 \phi}{\partial z \partial \bar{z}} = P(z, \bar{z}),$$

which integrates directly into

$$\phi = \int_{\bar{z}}^{\bar{z}} \int_z^z P dz d\bar{z} + g(\bar{z}) + \overline{h(z)}.$$

This method suggests that we consider the integral operator $A_\kappa[f]$:

$$\phi(z) = A_\kappa[f] \equiv \alpha_\kappa \int_{+1}^{-1} f(\sigma, \sigma^*) (z - \sigma^{-1})^{\kappa-1} \frac{d\sigma}{\sigma}, \quad (5)$$

where $f(\sigma, \sigma^*)$ is an analytic function of the two complex variables σ, σ^* ; σ is the same as before, $\sigma^* = x - \frac{i\gamma}{2}(\zeta + \zeta^{-1})$, $|\zeta - \zeta^0| < \epsilon$, and $\epsilon > 0$ is sufficiently small etc. . It is clear, that if $|\gamma| = 1$ and x, γ are real, then $\sigma^* = \bar{\sigma}$. Also, if $\frac{\partial f}{\partial \sigma} \equiv 0$, or $\frac{\partial f}{\partial \sigma^*} \equiv 0$, then f is either a function of σ^* or σ respectively; in these cases $A_\kappa \rightarrow Q_\kappa$, and $\phi(\zeta)$ is a solution of (1).

In order to obtain a solution of (3) we apply the operator $L^{(\kappa)}$ to (5) and interchange the orders of integration and differentiation,

$$\begin{aligned} L^{(\kappa)}[\phi] &= \alpha_\kappa \int_{+1}^{-1} L^{(\kappa)}[f(\sigma, \sigma^*)] (\zeta - \zeta^{-1})^{\kappa-1} \frac{d\zeta}{\zeta} \\ &= \frac{\alpha_\kappa}{4} \int_{+1}^{-1} \left[-\frac{\partial^2 f}{\partial \sigma^2} (\zeta - \zeta^{-1})^2 + 2 \frac{\partial^2 f}{\partial \sigma \partial \sigma^*} (4 + [\zeta + \zeta^{-1}]^2) \right. \\ &\quad \left. - \frac{\partial^2 f}{\partial \sigma^{*2}} (\zeta - \zeta^{-1})^2 + 2i \frac{\kappa}{\gamma} \frac{\partial f}{\partial \sigma} - 2i \frac{\kappa}{\gamma} \frac{\partial f}{\partial \sigma^*} \right] (\zeta - \zeta^{-1})^{\kappa-1} \frac{d\zeta}{\zeta}. \end{aligned}$$

(6)

By rearranging terms, and integrating by parts one obtains

$$\begin{aligned}
 L^{(\kappa)}[\phi] &= -\frac{\alpha_\kappa}{4} \int_{+1}^{-1} f_{\sigma\sigma} (s-s^{-1})^{\kappa+1} \frac{ds}{s} + \frac{i\alpha_\kappa}{2\gamma} \left[f_\sigma (s-s^{-1})^\kappa \right]_{-1}^{+1} \\
 &- \frac{i\alpha_\kappa}{2\gamma} \int_{+1}^{-1} \frac{d}{ds} f_\sigma (s-s^{-1})^{\kappa-1} \frac{ds}{s} - \frac{\alpha_\kappa}{4} \int_{+1}^{-1} f_{\sigma^*\sigma^*} (s-s^{-1})^{\kappa+1} \frac{ds}{s} \\
 &- \frac{i\alpha_\kappa}{2\gamma} \left[f_{\sigma^*} (s-s^{-1})^\kappa \right]_{-1}^{+1} + \frac{i\alpha_\kappa}{2\gamma} \int_{+1}^{-1} \frac{d}{ds} f_{\sigma^*} (s-s^{-1})^\kappa ds \\
 &+ \alpha_\kappa \int_{+1}^{-1} f_{\sigma^*\sigma} \left[2 + \frac{1}{2}(s+s^{-1})^2 \right] (s-s^{-1})^{\kappa-1} \frac{ds}{s} \\
 &= \alpha_\kappa \int_{+1}^{-1} f_{\sigma^*\sigma} \left[2 + \frac{1}{2}(s+s^{-1})^2 - \frac{1}{2}(s-s^{-1})^2 \right] (s-s^{-1})^{\kappa-1} \frac{ds}{s} \\
 &= 4\alpha_\kappa \int_{+1}^{-1} f_{\sigma^*\sigma} (s-s^{-1})^{\kappa-1} \frac{ds}{s} = \rho(x, \gamma). \quad (7)
 \end{aligned}$$

We realize from this, that if $f(\sigma, \sigma^*)$ satisfies the integral equation (7), then $\phi(z) = A_\kappa[f]$ is a solution of equation (3).

II. Properties of the Operator $A_\kappa[f]$.

We first prove

Theorem 1: In a sufficiently small neighborhood, $N(z^0)$, of an initial point of definition, z^0 , the representation

$$\phi(z) = A_\kappa[f] \equiv \alpha_\kappa \int_{+1}^{-1} f(\sigma, \sigma^*) (z - \sigma^{-1})^{\kappa-1} \frac{d\sigma}{\sigma} ,$$

yields the most general, analytic solution to $L^{(\kappa)}[\phi] = \rho(x, y)$, providing that f is contained in the class of analytic functions of two variables, \mathcal{F} , which satisfy the integral equation,

$$\rho(x, y) = 4 \int_{+1}^{-1} \frac{\partial^2 f}{\partial \sigma \partial \sigma^*} (z - \sigma^{-1})^{\kappa-1} \frac{d\sigma}{\sigma} .$$

Proof: It is clear that if $f \in \mathcal{F}$, then $\phi(z) = A_\kappa[f]$ is a solution of (3) if $z \in N(z^0)$, and $N(z^0)$ is sufficiently small. Furthermore, if $F(\sigma, \sigma^*) \in \mathcal{F}$, then $F(\sigma, \sigma^*) = f(\sigma, \sigma^*) + g(\sigma) + h(\sigma^*)$, where g and h are arbitrary analytic functions of σ , σ^* respectively. One then has, that

$$\begin{aligned} A_\kappa[F(\sigma, \sigma^*)] &= A_\kappa[f(\sigma, \sigma^*) + g(\sigma) + h(\sigma^*)] \\ &= A_\kappa[f] + A_\kappa[g] + A_\kappa^*[h] , \end{aligned}$$

where $Q_k^*[h] \stackrel{\text{def}}{=} u(\bar{z})$, if $Q_k[h] = u(z)$.

The difference $A_k[F] - A_k[g] = Q_k[g] + Q_k^*[h]$

represents the general analytic (in x, y) solution of (1) in some

neighborhood $N(z^0)$ of z^0 , since either $Q_k[g]$ or $Q_k^*[h]$

represent general solutions of the GASPT equation. (See Gilbert [5]

[6][7]). It follows then that $A_k[F]$ represents the most

general solution to (3) in a sufficiently small neighborhood $N(z^0)$.

The next problem we consider is the representation of solutions of $L^{(k)}[\phi] = \rho(x, y)$ by $A_k[F]$. For instance, if

$F(\sigma, \sigma^*)$ has the series expansion

$$F(\sigma, \sigma^*) = \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} a_{nm} \sigma^n \sigma^{*m}, \quad (8)$$

what is the series representation in terms of x, y etc. for

$\phi(z) = A_k[F]$? We begin by recalling [14]

$$\frac{n!}{\Gamma(k+n)} r^n C_n^{k/2}(\xi) = Q_k[\sigma^n] = \alpha_k \int_{-1}^1 \sigma^n (\xi - \xi^{-1})^{k-1} \frac{d\xi}{\xi}, \quad (9)$$

$|\xi|=1$

where $\xi = \frac{x}{r}$, $r = |z|$, and $C_n^{k/2}(\xi)$ is a Gegenbauer

polynomial [14]. It follows then, that

$$\phi(z) = \sum_{n=0}^{\infty} \frac{\alpha_n n!}{\Gamma(k+n)} r^n C_n^{k/2}(\xi) = Q_k[f], \text{ where } f(\sigma) = \sum_{n=0}^{\infty} \alpha_n \sigma^n, \quad (10)$$

for $|z| < \epsilon$ sufficiently small.

It is interesting to note that the class of functions $f(\sigma) \in C^2$, where $\sigma = x + \frac{i}{2}y (\xi + \xi^{-1})$ are not even locally $(z \in N(z^0))$ solutions of the GASPT equation [6]. Consequently, the homogeneous polynomials, $A_{n,v}(z)$ of degree n in X, Y , which are defined as coefficients of ξ in the trinomial expansion of σ^n .

$$\sigma^n = \sum_{v=-n}^{+n} A_{n,v}(z) \xi^v, \quad (11)$$

are not in general solutions of (1) either.* It can be shown, nevertheless, that $\phi(z) = Q_k[f(\sigma)]$ does generate solutions to (1), and that the set of functions $f_n(\sigma) \equiv \sigma^n$ generates a complete system of polynomials [14]. To show that $\phi = Q_k[f(\sigma)]$, $f \in C^2$ is a solution of (1) we need only integrate by parts as before

$$L^{(k)}[\phi] = \alpha_k \int_{-1}^{+1} L^{(k)}[f(\sigma)] (\xi - \xi^{-1})^{k-1} \frac{d\xi}{\xi}$$

* When $v=0$, the polynomial $A_{n,v}(z)$ is a solution of the GASPT equation for $k=1$, since $A_{n,0}(z) = 2^{-n} P_n(\xi)$. We shall see shortly, that the $A_{n,v}(z) = \text{constant } \xi^v P_n^v(\xi)$ where the $P_n^v(\xi)$ are associated Legendre functions.

$$\begin{aligned}
 &= -\frac{a_k}{4} \int_{+1}^{-1} f'' (s-s^{-1})^{k+1} \frac{ds}{s} + i \frac{a_k K}{2\gamma} \int_{+1}^{-1} f' (s+s^{-1}) (s-s^{-1})^{k-1} \frac{ds}{s} \\
 &= -\frac{a_k}{4} \int_{+1}^{-1} f'' (s-s^{-1})^{k+1} \frac{ds}{s} + \frac{a_k i}{2\gamma} \left[f'(s) (s-s^{-1})^k \right]_{+1}^{-1} \\
 &\quad - \frac{a_k i}{2\gamma} \int_{+1}^{-1} \frac{\partial f'(s)}{\partial s} (s-s^{-1})^{k-1} \frac{ds}{s}
 \end{aligned}$$

(12)

It may be shown in the same way, that $\phi = a_k [f(\sigma^*)]$ is also a solution of the GASPT equation.

There is a relation, however, between the polynomials $A_{n,\nu}(z)$ and the associated Legendre functions. This may be seen from Heine's integral relation [],

$$\begin{aligned} \frac{n!}{i^m (m+n)!} r^n P_n^m(z) &= \frac{1}{2\pi i} \int_{|z|=1} \left(x + i \frac{y}{z} (z + z^{-1})\right)^n z^m \frac{dz}{z} \\ &= \frac{1}{2\pi i} \int_{|z|=1} r^n z^m \frac{dz}{z} = A_{n,-m}(z). \end{aligned} \quad (13)$$

Likewise, the coefficients $A_{n,\nu}^*(z)$ of the expansion of σ^{*n} also may be related to the Legendre functions by

$$\begin{aligned} \frac{i^m n!}{(n-m)!} r^n P_n^{-m}(z) &= \frac{1}{2\pi i} \int_{|z|=1} \left(x - i \frac{y}{z} (z + z^{-1})\right)^n z^m \frac{dz}{z} \\ &= \frac{1}{2\pi i} \int_{|z|=1} \sigma^{*n} z^m \frac{dz}{z} = A_{n,-m}^*(z). \end{aligned} \quad (14)$$

We note in passing, that expressions (13), (14) may be used to give a representation for the Gegenbauer polynomials in terms of the Legendre functions, when $k > 0$.

$$r^n \left(\begin{matrix} k/2 \\ n \end{matrix} \middle| \zeta \right) = \frac{4 \Gamma(k+n)}{(4\lambda)^k \Gamma(\frac{k}{2})^2 n!} \int_{\substack{-1 \\ +1 \\ |\zeta|=1}}^{\zeta^n (\zeta - \zeta^{-1})^{k-1} \frac{d\zeta}{\zeta}},$$

hence

$$\left(\begin{matrix} k/2 \\ n \end{matrix} \middle| \zeta \right) = \frac{4 \Gamma(k+n)}{(4\lambda)^k \Gamma(\frac{k}{2})^2} \sum_{m=-n}^{+n} i^m \frac{P_n^{-m}(\zeta)}{(n-m)!} \int_{\substack{-1 \\ +1 \\ |\zeta|=1}}^{\zeta^m (\zeta - \zeta^{-1})^{k-1} \frac{d\zeta}{\zeta}}.$$

However, it is known* that for $k > 0$,

$$\int_{\substack{-1 \\ +1 \\ |\zeta|=1}}^{\zeta^m (\zeta - \zeta^{-1})^{k-1} \frac{d\zeta}{\zeta}} = \frac{\pi i^{k+m}}{k B\left(\frac{k+1+m}{2}, \frac{k+1-m}{2}\right)}, \text{ where } B(p, q) = \frac{\Gamma(p) \Gamma(q)}{\Gamma(p+q)},$$

is the Beta-function. One then has

$$\left(\begin{matrix} k/2 \\ n \end{matrix} \middle| \zeta \right) = \frac{\pi 4^{1-k}}{k} \frac{\Gamma(k+n)}{\Gamma(\frac{k}{2})^2} \sum_{m=-n}^{+n} \frac{(-)^m}{(n+m)!} \frac{P_n^m(\zeta)}{B\left(\frac{k+1+m}{2}, \frac{k+1-m}{2}\right)} \quad (15)$$

* See page 12 of Higher Transcendental Functions, Vol. I [].

One may consider the integral

$$\begin{aligned}
 A_k[\sigma^n \sigma^{*m}] &= \alpha_k \int_{|z|=1} \sigma^n \sigma^{*m} (z - z^{-1})^{k-1} \frac{dz}{z} \\
 &= \alpha_k n! m! r^{n+m} \sum_{\nu=-n}^{+n} \sum_{\mu=-m}^{+m} i^{\nu-\mu} \frac{P_n^\nu(z) P_m^\mu(z)}{(n+\nu)! (m+\mu)!} \int_{|z|=1} z^{\nu+\mu} (z - z^{-1})^{k-1} \frac{dz}{z} \\
 &= \frac{\pi}{k} \alpha_k i^k n! m! r^{n+m} \sum_{\nu=-n}^{+n} \sum_{\mu=-m}^{+m} \frac{(-1)^\nu}{(n+\nu)! (m+\mu)!} \frac{P_n^\nu(z) P_m^\mu(z)}{B\left(\frac{k+1+\mu+\nu}{2}, \frac{k+1-\mu-\nu}{2}\right)}.
 \end{aligned}
 \tag{16}$$

III. Particular Solutions Generated by $A_k[f]$.

In order to generate particular solutions of $L^k[\phi] = \rho$ where ρ is analytic about the origin in the real variables x, y we consider the integral equation

$$\int_{|z|=1} g(\sigma, \sigma^*) (z - z^{-1})^{k-1} \frac{dz}{z} = \rho(x, y),$$

where $g(\sigma, \sigma^*) = 4\alpha_k \frac{\partial^2 f}{\partial \sigma \partial \sigma^*}$. If $\rho(x, y)$ has the Taylor expansion. $\rho(x, y) = \sum_{\mu=0}^{\infty} \sum_{\nu=0}^{\infty} a_{\mu\nu} x^\mu y^\nu$, $|z| < R$,

then one may solve formally for the Taylor coefficients, g_{mn} , of $g(\sigma, \sigma^*)$ as follows.

$$\begin{aligned}
 a_{mn} &= \frac{\partial^{m+n}}{\partial x^m \partial y^n} \rho(0,0) = \int_{\substack{+1 \\ |s|=1}}^{-1} \frac{\partial^{m+n}}{\partial x^m \partial y^n} g(\sigma, \sigma^*) \bigg|_{x=y=0} (s-s^{-1})^{k-1} \frac{ds}{s} \\
 &= \int_{\substack{+1 \\ |s|=1}}^{-1} \left(\frac{s}{z}\right)^n \sum_{\mu=0}^m \sum_{\nu=0}^n \binom{m}{\mu} \binom{n}{\nu} (-)^{\nu} \frac{\partial^{m+n}}{\partial \sigma^{\mu+\nu} \partial \sigma^{*(m+n)-(\mu+\nu)}} g(\sigma, \sigma^*) \bigg|_{x=y=0} \\
 &\quad \cdot (s+s^{-1})^n (s-s^{-1})^{k-1} \frac{ds}{s} \\
 &= \left(\frac{s}{z}\right)^n \sum_{\mu=0}^m \sum_{\nu=0}^n \binom{m}{\mu} \binom{n}{\nu} (-)^{\nu} g_{\mu+\nu, (m+n)-(\mu+\nu)} \int_{\substack{+1 \\ |s|=1}}^{-1} (s+s^{-1})^n (s-s^{-1})^{k-1} \frac{ds}{s},
 \end{aligned}$$

or

$$a_{mn} = \beta_{nk} \sum_{\mu=0}^m \sum_{\nu=0}^n (-)^{\nu} \binom{m}{\mu} \binom{n}{\nu} g_{\mu+\nu, (m+n)-(\mu+\nu)}, \quad (17)$$

$$\text{where } \beta_{n\kappa} = \left(-\frac{1}{2}\right)^n \kappa \pi i^\kappa \sum_{\nu=0}^n \frac{(-1)^\nu \binom{n}{\nu}}{B\left(\frac{\kappa+1-n}{2} - \nu, \frac{\kappa+1+n}{2} - \nu\right)}$$

Several special cases are suggested immediately, for instance, where ρ is a function of x or y alone. If $\rho(x, y) \equiv p(x)$, we may then choose $g(\sigma, \sigma^*)$ to have the form $G(\sigma + \sigma^*) \equiv G(2x)$; one then has

$$g(\sigma, \sigma^*) = G(2x) = \frac{p(x)}{\beta_{0\kappa}}, \quad \beta_{0\kappa} = \frac{i^\kappa \pi}{\kappa B\left(\frac{\kappa+1}{2}, \frac{\kappa+1}{2}\right)},$$

and

$$f(\sigma, \sigma^*) = \frac{p(x)}{4\alpha_\kappa \beta_{0\kappa}} \sigma \sigma^*$$

. A particular solution to the Poisson equation is then given by

$$\phi(z) = \frac{p(x)}{4\beta_{0\kappa}} \int_{|z|=1}^{-1} \sigma \sigma^* (\tau - \tau^{-1})^{\kappa-1} \frac{d\tau}{\tau} = \frac{\pi r^\kappa i^\kappa}{\kappa} p(x) \sum_{\nu=-1}^{+1} \sum_{\mu=-1}^{+1} \frac{(-1)^\nu}{(1+\nu)!(1+\mu)!} \frac{P_1^\nu(\xi) P_1^\mu(\xi)}{B\left(\frac{\kappa+1+\mu+\nu}{2}, \frac{\kappa+1-\mu-\nu}{2}\right)}. \quad (18)$$

In the case $\rho(x, y) \equiv p(y)$, $g(\sigma, \sigma^*)$ may be represented as $g = G(\sigma - \sigma^*) = G(iy[\tau + \tau^{-1}])$, and we consider then the integral equation,

$$\int_{|z|=1}^{-1} G(iy [z+z^{-1}]) (z-z^{-1})^{k-1} \frac{dz}{z} = p(y).$$

$$|z|=1$$

If $G(z) = \sum_{v=0}^{\infty} g_v z^v$, and $p(y) = \sum_{v=0}^{\infty} p_v y^v$

one may compute the Taylor coefficients g_v formally as follows.

$$\int_{|z|=1}^{-1} \sum_{n=0}^{\infty} g_n \sum_{v=0}^n (iy)^n \binom{n}{v} z^{2v-n} (z-z^{-1})^{k-1} \frac{dz}{z}$$

$$|z|=1$$

$$= \sum_{n=0}^{\infty} (iy)^n g_n \sum_{v=0}^n \binom{n}{v} \int_{|z|=1}^{-1} z^{2v-n} (z-z^{-1})^{k-1} \frac{dz}{z}$$

$$= \pi k i^k \sum_{n=0}^{\infty} g_n (-y)^n \sum_{v=0}^n \binom{n}{v} (-1)^v / B\left(\frac{k+1-n}{2} + v, \frac{k+1+n}{2} - v\right);$$

from which we have

$$g_n = \frac{(-1)^n p_n}{\pi k i^k \gamma_{kn}}, \quad \text{where} \quad \gamma_{kn} \equiv \sum_{v=0}^n \binom{n}{v} (-1)^v / B\left(\frac{k+1-n}{2} + v, \frac{k+1+n}{2} - v\right)$$

providing $|\gamma_{kn}| \gg \alpha > 0$, for all n , and for $k > 0$.

One may proceed as before and obtain a particular solution,

$$\phi = \frac{1}{4} \int_{\substack{-1 \\ +1 \\ |s|=1}} \sigma \sigma^* G(i\gamma[s+s^{-1}]) (s-s^{-1})^{k-1} \frac{ds}{s} .$$

IV. The Poisson Equation in Three Variables

It is interesting to note that the methods developed in the previous sections may be extended to Poisson's equation in three variables, that is we consider the equation

$$\Delta u \equiv \frac{\partial^2 u}{\partial x_1^2} + \frac{\partial^2 u}{\partial x_2^2} + \frac{\partial^2 u}{\partial x_3^2} = \rho(x_1, x_2, x_3) . \quad (20)$$

We may generate solutions to this equation by means of an integral representation similar to the Whittaker-Bergman operator which maps functions of two complex variables into solutions of Laplace's equation, $\Delta H(\mathbf{X}) = 0$. [11][12][13]

$$H(\mathbf{X}) = p_3(f) \equiv \frac{1}{2\pi i} \int_{\mathcal{L}} f(t, z) \frac{dz}{z} , \quad (21)$$

$$t = \left[-(x_1 - i x_2) \frac{\eta}{2} + x_3 + (x_1 + i x_2) \frac{1}{2\eta} \right], \quad \|\bar{X} - \bar{X}^0\| < \epsilon, \quad \bar{X} \equiv (x_1, x_2, x_3)$$

$\bar{X}^0 \equiv (x_1^0, x_2^0, x_3^0)$, where \mathcal{L} is a closed differentiable arc in η - plane, and $\epsilon > 0$ is sufficiently small.

Following our previous method we introduce the integral representation

$$\Phi_3(F),$$

$$u(\bar{X}) = \Phi_3(F) \equiv \frac{1}{2\pi i} \int_{\mathcal{L}} F(t, t^*, \eta) \frac{d\eta}{\eta}, \quad (22)$$

where F is an analytic function of the three complex variables t, t^*, η ; t is the same as above,

$$t^* = \left[(x_1 - i x_2) \frac{\eta}{2} + x_3 - (x_1 + i x_2) \frac{1}{2\eta} \right], \quad \|\bar{X} - \bar{X}^0\| < \epsilon, \text{ etc. }$$

It is clear, that for $|\eta| = 1$ and $\bar{X} \equiv (x_1, x_2, x_3)$ a real point, then $t^* = \bar{t}$. If $\frac{\partial F}{\partial t} = 0$, or $\frac{\partial F}{\partial t^*} = 0$, then F is a function of t or t^* respectively; in these cases $\Phi(F)$ becomes the Whittaker-Bergman operator, and $u(\bar{X})$ is a harmonic function. If $\rho(\bar{X}) \in C^2$, then we have by interchanging orders of differentiation and integration

$$\rho(\bar{X}) = \Delta u = \frac{1}{2\pi i} \int_{|\eta|=1} \Delta F \frac{d\eta}{\eta} = \frac{1}{4\pi i} \int_{|\eta|=1} (\eta - \eta^{-1})^2 \frac{\partial^2 F}{\partial t \partial t^*} \frac{d\eta}{\eta}. \quad (23)$$

Hence, as before we may obtain a particular solution of $\Delta u = \rho$, with the representation (22) if F is a solution of integral equation (23). In order, to see how $\Phi(F)$ transforms analytic functions of three variables into solutions of (20), we first consider the integrals

$$\begin{aligned} u_{n,m,\lambda}(\bar{X}) &= \Phi(t^n t^{*m} f^\lambda) = \frac{1}{2\pi i} \int_{|\zeta|=1} t^n t^{*m} f^\lambda \frac{d\zeta}{\zeta}, \quad -n-m \leq \lambda \leq n+m, \\ &= \frac{1}{2\pi i} r^{n+m} n! m! \int_{|\zeta|=1} \left(\sum_{\nu=-n}^{+n} P_n^\nu(\zeta) \frac{i^{-\nu} f^{-\nu}}{(n+\nu)!} e^{i\nu\psi} \right) \left(\sum_{\mu=-m}^{+m} (-1)^\mu P_m^\mu(\zeta) \frac{i^{-\mu} f^{-\mu}}{(m+\mu)!} e^{i\mu\psi} \right) \frac{d\zeta}{\zeta} \\ &= e^{i\lambda\psi} i^{-\lambda} r^{n+m} n! m! \sum_{\nu \in N(m,n)} \frac{P_n^\nu(\zeta) P_m^{\lambda-\nu}(\zeta)}{(n+\nu)! (m+\lambda-\nu)!}, \end{aligned}$$

(24)

where $N(m,n)$ is the set of indices $\{\nu \mid |\nu| \leq n, |\lambda-\nu| \leq m\}$. Consequently, if F is the analytic function

$$F(t, t^*, f) = \sum_{n,m=0}^{\infty} \sum_{\lambda=-n-m}^{n+m} a_{nm\lambda} t^n t^{*m} f^\lambda, \quad (25)$$

defined in the region $|t| < R$, $|t^*| < R$, $1-\epsilon < |f| < 1+\epsilon$,

the corresponding function $u(\bar{X})$, which is regular in a neighborhood of the origin is

$$u(\bar{x}) = \sum_{n,m=0}^{\infty} \sum_{\lambda=-n-m}^{n+m} a_{nm\lambda} u_{nm\lambda}(\bar{x}). \quad (26)$$

Since, the integral (24) vanishes whenever $|\lambda| > m+n$ we need just consider the functions F defined by (25). We shall realize that this class of functions does not in general generate solutions to $\Delta u = \rho$, when ρ is an arbitrary real analytic function of x_1, x_2, x_3 .

Under certain conditions the integral equation (23) may be solved; to see when this is possible we consider the integral

$$\frac{1}{2\pi i} \int_{|f|=1} G(t, t^*, f) (f - f^{-1})^2 \frac{df}{f}, \quad \text{where } G = \frac{1}{2} \frac{\partial^2 F}{\partial t \partial t^*},$$

and G has a representation such as (25). The general term in the series expansion for G integrates as follows

$$\begin{aligned} v_{nm\lambda}(\bar{x}) &= \frac{1}{2\pi i} \int_{|f|=1} t^n t^{*m} f^\lambda (f - f^{-1})^2 \frac{df}{f} \\ &= n! m! r^{n+m} \sum_{v=-n}^{+n} \sum_{m=-m}^{+m} \frac{P_v^n(f) P_m^m(f) e^{i(v+m)\varphi}}{i^{m+v} (n+v)! (m+m)!} \frac{1}{2\pi i} \int_{|f|=1} f^{\lambda-m-v} (f - f^{-1})^2 \frac{df}{f} \\ &= -i^\lambda n! m! r^{n+m} \sum_{v=-n}^{+n} \sum_{m=-m}^{+m} \frac{(-1)^{m+v} P_v^n(f) P_m^m(f) e^{i(v+m)\varphi} [1 + e^{i(\lambda-v-m)\pi}]}{(n+v)! (m+m)! \Gamma(2 + \frac{\lambda-m-v}{2}) \Gamma(2 - \frac{\lambda-m-v}{2})}. \end{aligned}$$

If $\rho(x_1, x_2, x_3)$ may be expanded in terms of the polynomials $\{V_{nm\lambda}\}$, we may find a function ζ which satisfies (23), and consequently generate all solutions of (20). This clearly is not the case in general; however, under certain criteria of symmetry on $\rho(x_1, x_2, x_3)$ such an expansion will be possible.

REFERENCES

1. A. Weinstein, Discontinuous integrals and generalized potential theory, Trans. Amer. Math. Soc., Vol. 63 (1948) pp. 342-354.
2. A. Weinstein, Generalized axially symmetric potential theory, Bull. Amer. Math. Soc., Vol. 59 (1953) pp. 20-38.
3. A. Weinstein, The method of axial symmetry in partial differential equations, Edizioni Cremonese, (Roma 1955) pp. 1-10.
4. A. Weinstein, On a class of partial differential equations of even order, Annali di Matematica pura ed applicata, Serie IV, Tomo XXXIX (1955), pp. 245-254.
5. R. Gilbert, On the singularities of generalized axially symmetric potentials, Arch. Rat. Mech. Anal. Vol. 6, No. 2, (1960) pp. 171-176.
6. R. Gilbert, On generalized axially symmetric potentials, (to appear).
7. R. Gilbert, Some properties of generalized axially symmetric potentials, (to appear).
8. R. Gilbert, A Schwarz lemma for axially symmetric potentials, (to appear).
9. P. Henrici, On the domain of regularity of generalized axially symmetric potentials, Proc. Amer. Math. Soc., Vol. 8, (1957) pp. 29-31.
10. A. G. Mackie, Contour integral solutions of a class of differential equations, J. Rat. Mech. Anal., Vol. 4, (1955) pp. 733-750.
11. S. Bergman, Zur Theorie der algebraischen potential funktionen des drei dimensional en Raumes, Math. Ann. Vol. 99, (1928) pp. 629-659, and Vol. 101 (1929) pp. 534-558.

12. S. Bergman, Residue theorems of harmonic functions of three variables, Bull. Amer. Math. Soc. Vol. 49, No. 2, pp. 163-174 (1943).
13. S. Bergman, Some properties of a harmonic function of three variables given by its series development, Arch. Rat. Mech. Anal., Vol. 8 , No. 3 , (1962), pp. 211-226.
14. A. Erdeyli et al, Higher Transcendental Functions, Vol. I and II (New York), 1953.
15. A. Erdeyli, Singularities of Generalized axially symmetric potentials, Comm. Pure Appl. Math., Vol. 9, (1956), pp. 403-414.